

Figure 1

200

Determine a first amount by multiplying a first coefficient by a difference between the most recent closing price of the asset and the most recent price of a depository receipt.

202

Determine a second amount by multiplying a second coefficient by a difference between the most recent closing price of the asset and the second most recent closing price of the asset.

204

Determine a third amount by multiplying a third coefficient by a difference between the most recent closing price of the depository receipt and the second most recent closing price of the depository receipt.

206

Determine a fourth amount by multiplying a fourth coefficient by a rate of change of an index price.

208

Determine a fair value price for the asset by summing the amounts. $\frac{210}{}$

Figure 2

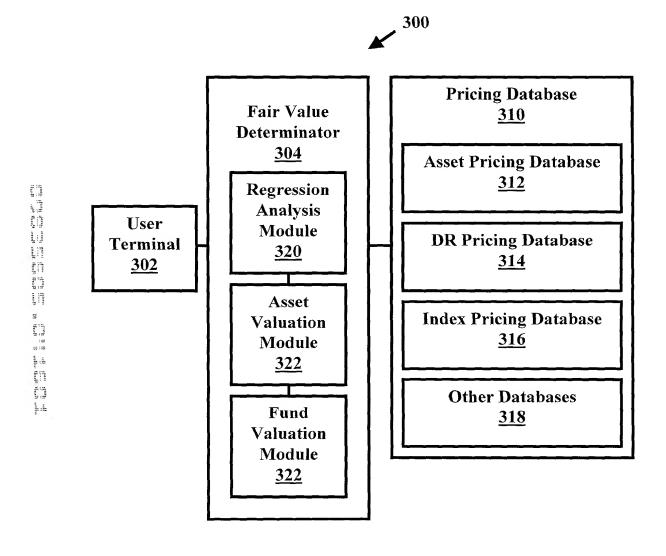


Figure 3